

FIG. 1

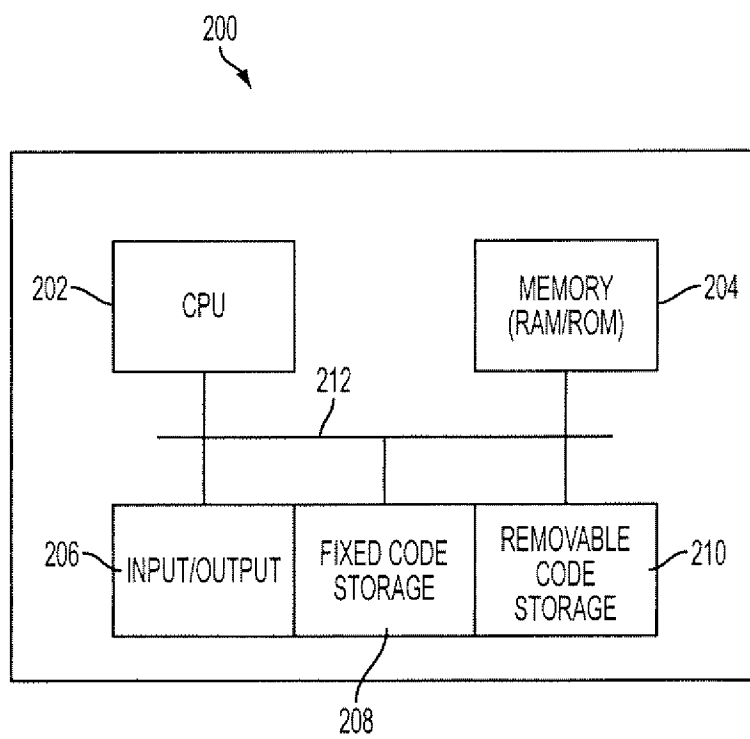


FIG. 2

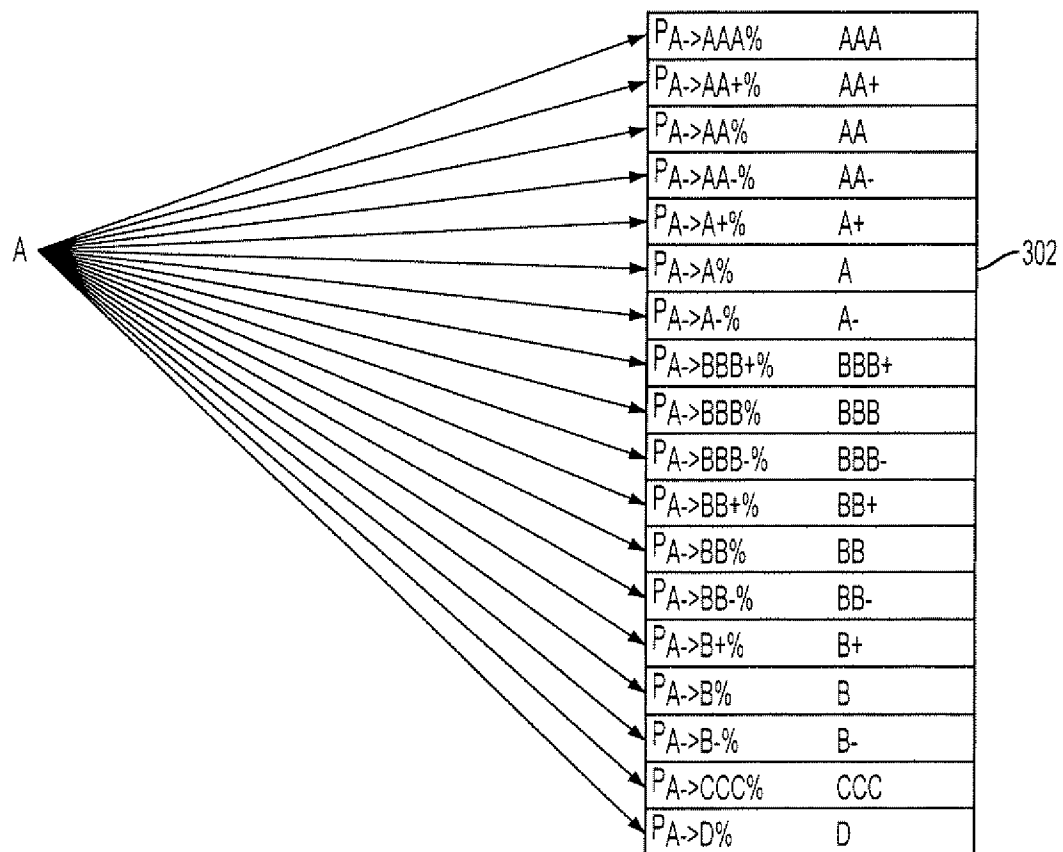


FIG. 3

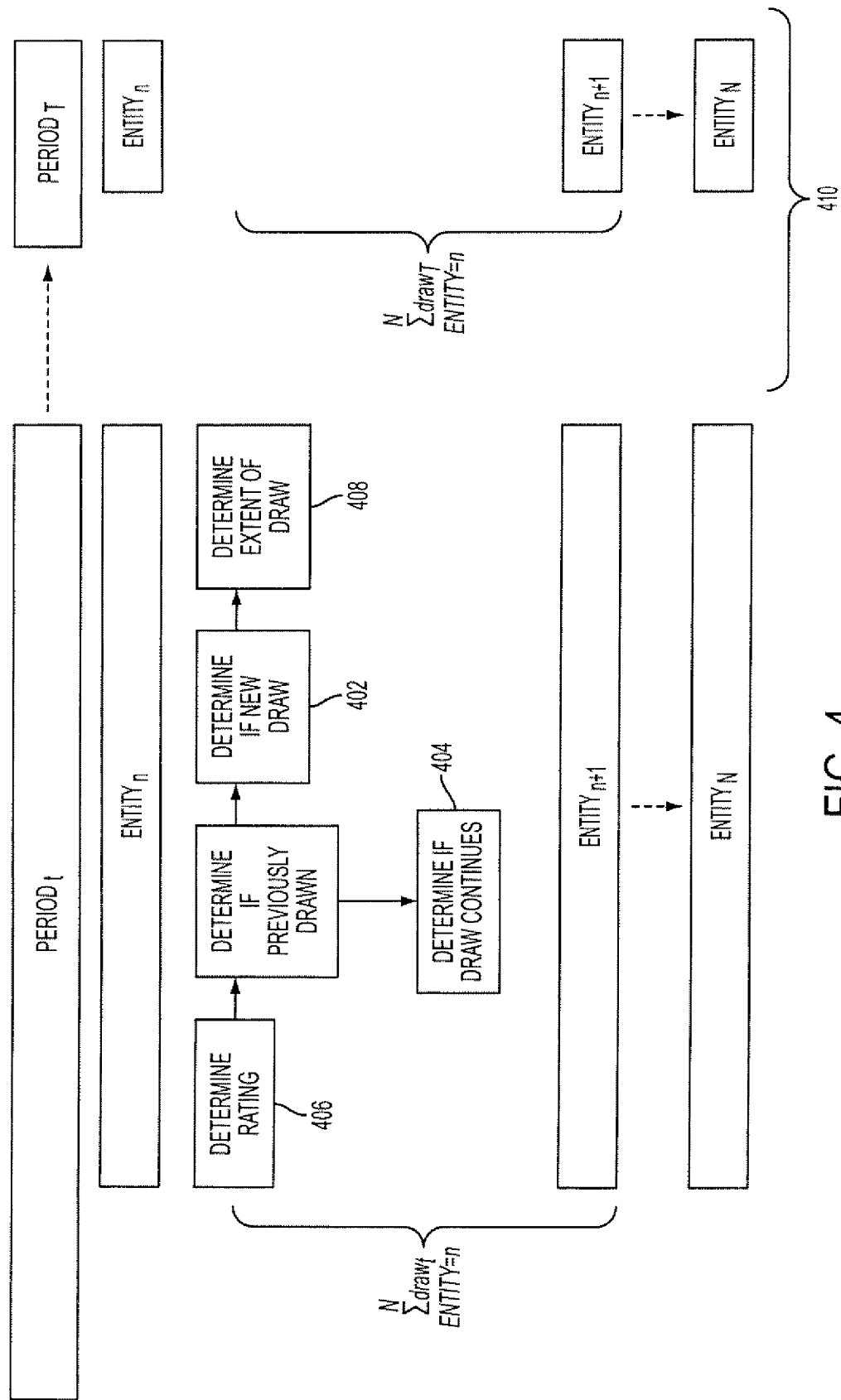


FIG. 4

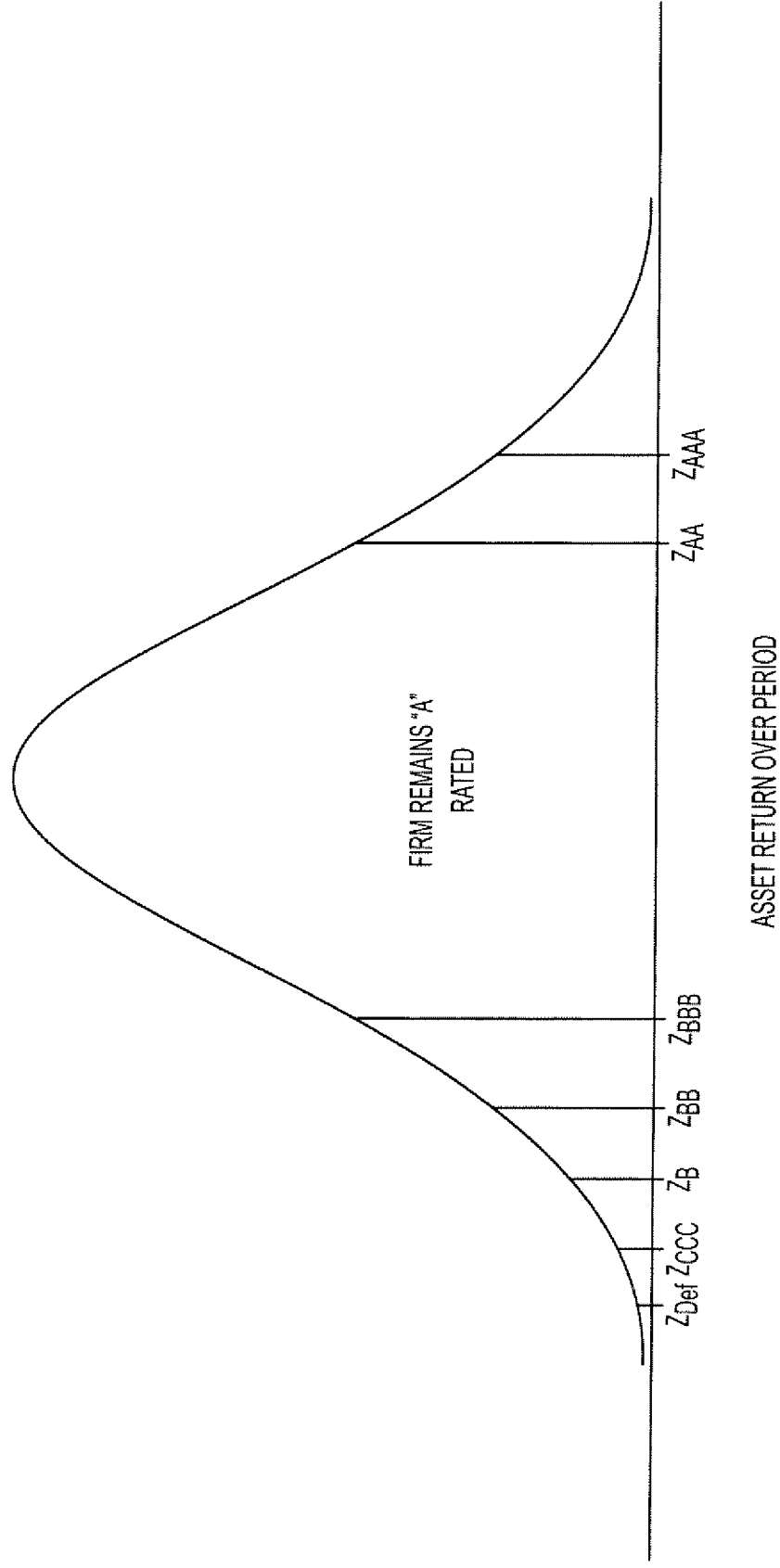


FIG. 5

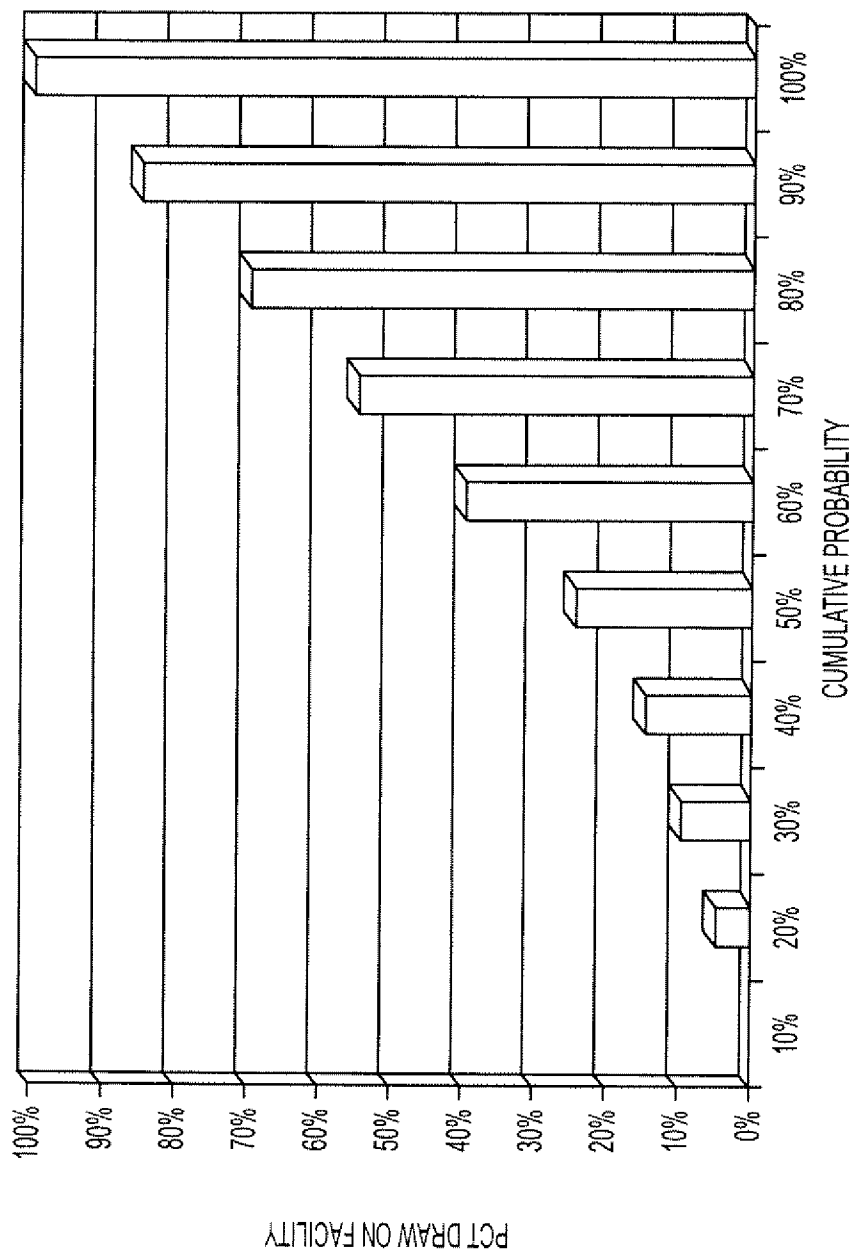
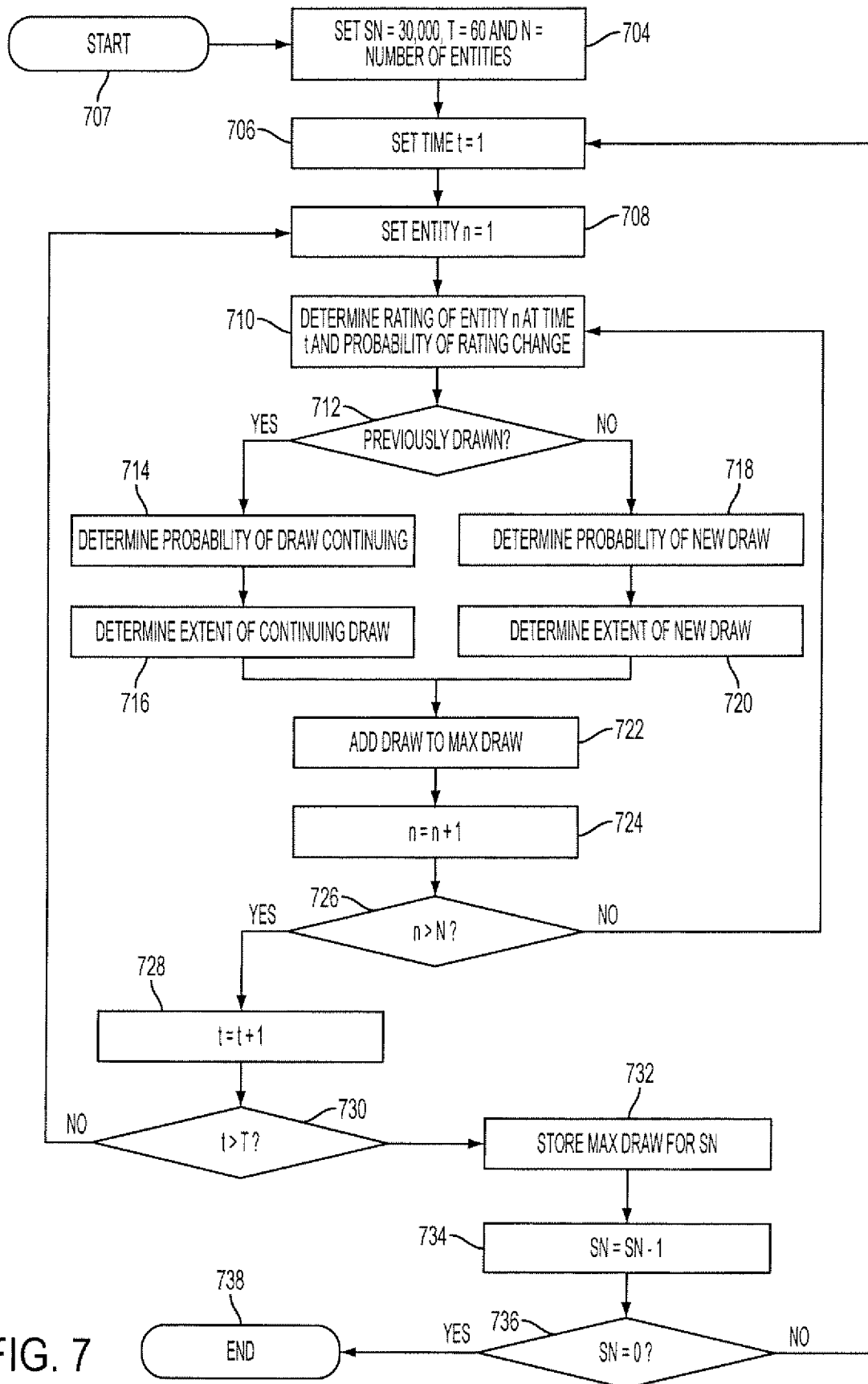


FIG. 6



ENTITY A		SIMULATION PERIOD					1		808		
810	802 ASSET	804 MATURITY	806 BEGINNING RATING		812 ENDING RATING		818 PREVIOUS DRAW		819 CONTINUING DRAW		824 DRAW THIS PERIOD
	1	60	AA	AA	AA	NO	NO	NO	0		
	2	48	A+	A+	A+	NO	NO	NO	0		
	3	60	AA+	AA+	AA+	NO	NO	NO	0		
	4	54	A-	A-	A-	NO	NO	NO	0		
814	5	60	BBB+	A-	A-	NO	NO	NO	0		
	6	48	AA	AA	AA	NO	NO	NO	0		
816	7	48	A-	BBB+	BBB+	NO	NO	NO	0		
	8	48	BBB	BBB	BBB	YES	NO	NO	0		
820	9	36	A	A	A	NO	NO	NO	0		
	10	60	A+	A+	A+	NO	NO	NO	0		
	11	54	AA	AA	AA	NO	NO	NO	0		
	12	36	AAA	AA	AA	NO	NO	NO	0		
822	13	60	BB-	BB-	BB-	YES	YES	YES	10		
	14	43	A	A	A	NO	NO	NO	0		
		826		TOTAL THIS PERIOD						10	

FIG. 8

ENTITY A	SIMULATION PERIOD					2		
	904 ASSET	906 MATURITY	908 BEGINNING RATING	910 ENDING RATING	912 PREVIOUS DRAW	914 CONTINUING DRAW	916 DRAW THIS PERIOD	
	1	59	AA	AA	NO	NO	0	
	2	47	A+	A+	NO	NO	0	
	3	59	AA+	AA+	NO	NO	0	
	4	53	A-	A-	NO	NO	0	
	5	59	A-	A-	NO	NO	0	
	6	47	AA	AA	NO	NO	0	
922	7	47	BBB+	BBB+	NO	NO	10	
918	8	47	BBB	BBB	NO	NO	0	
	9	35	A	A	NO	NO	0	
	10	59	A+	A+	NO	NO	0	
	11	53	AA	AA	NO	NO	0	
	12	35	AA	AA	NO	NO	0	
920	13	59	BB-	BB-	YES	YES	10	
	14	42	A	A	NO	NO	0	
	924 TOTAL THIS PERIOD							20

FIG. 9

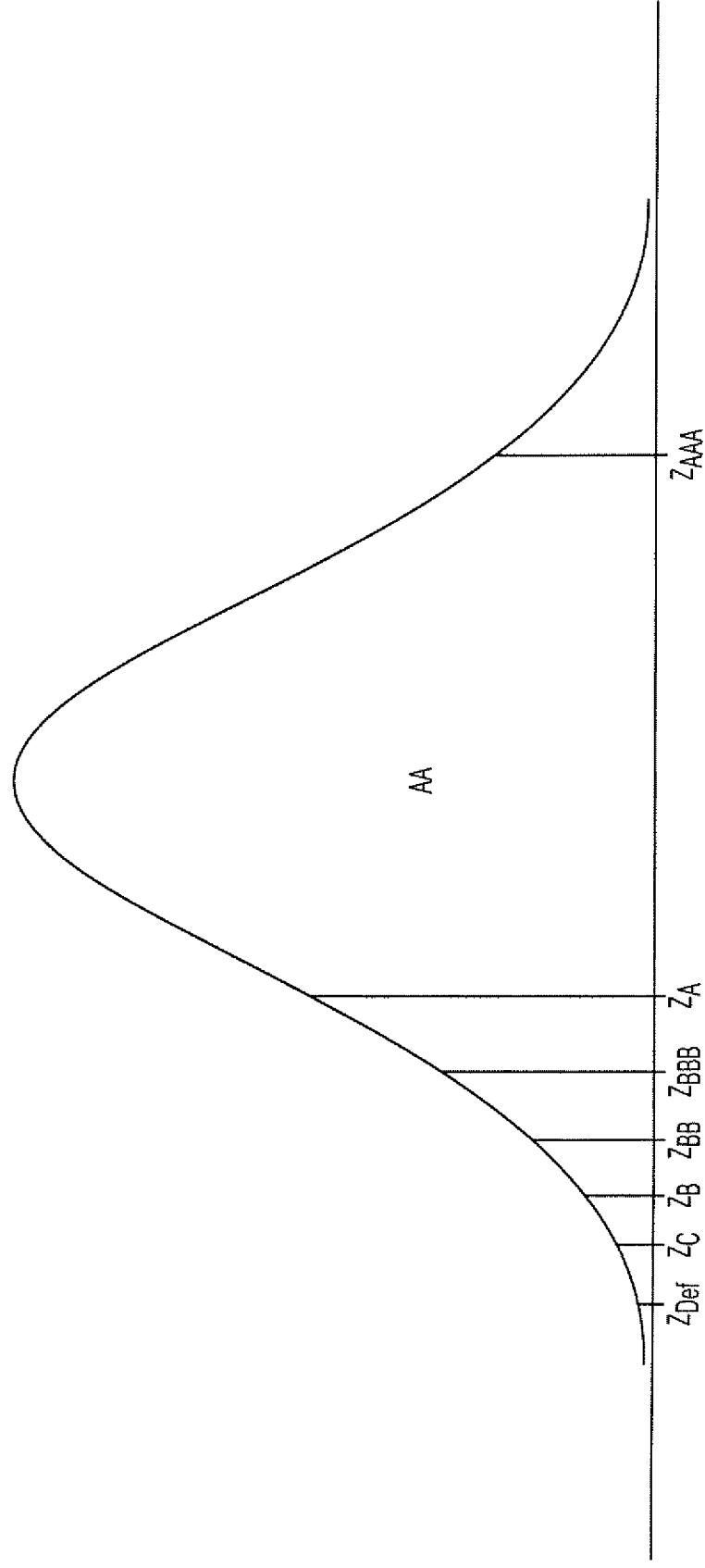


FIG. 10

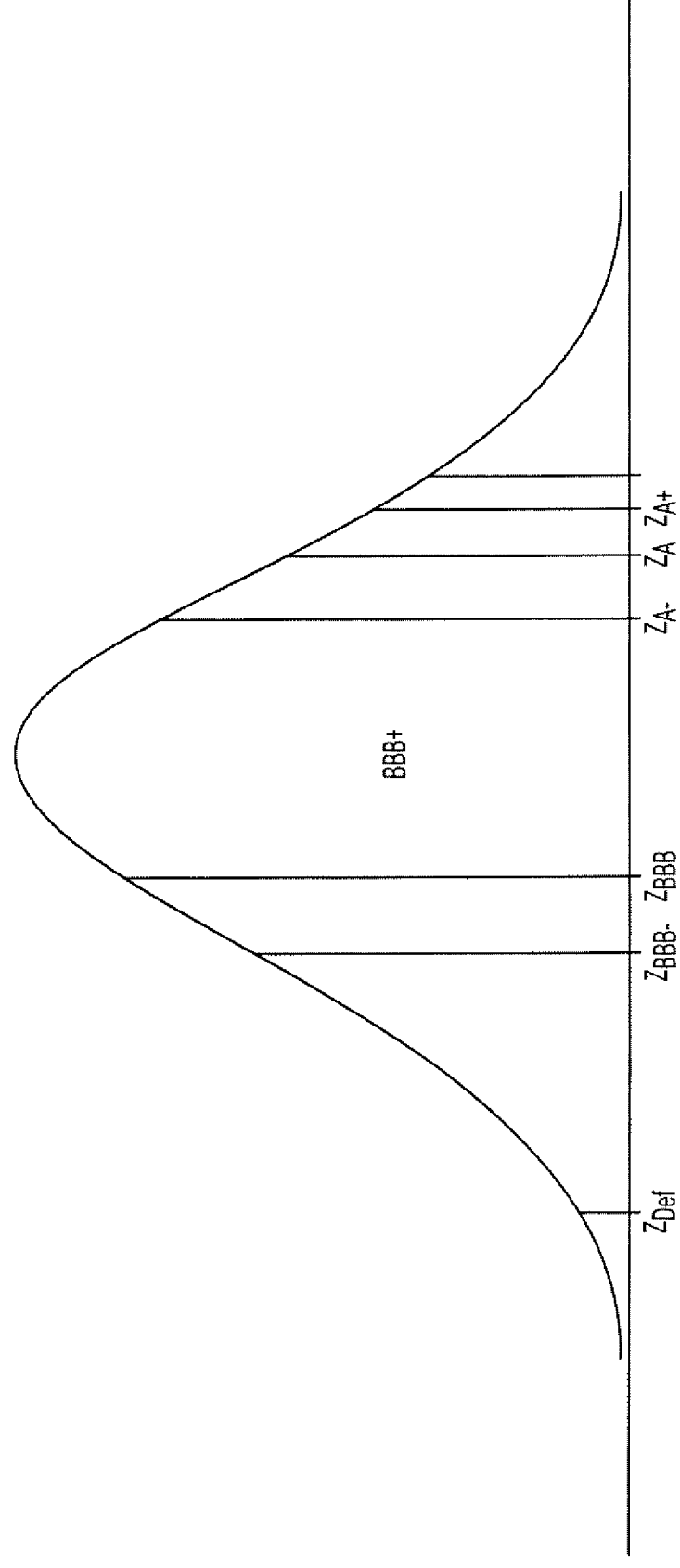


FIG. 11

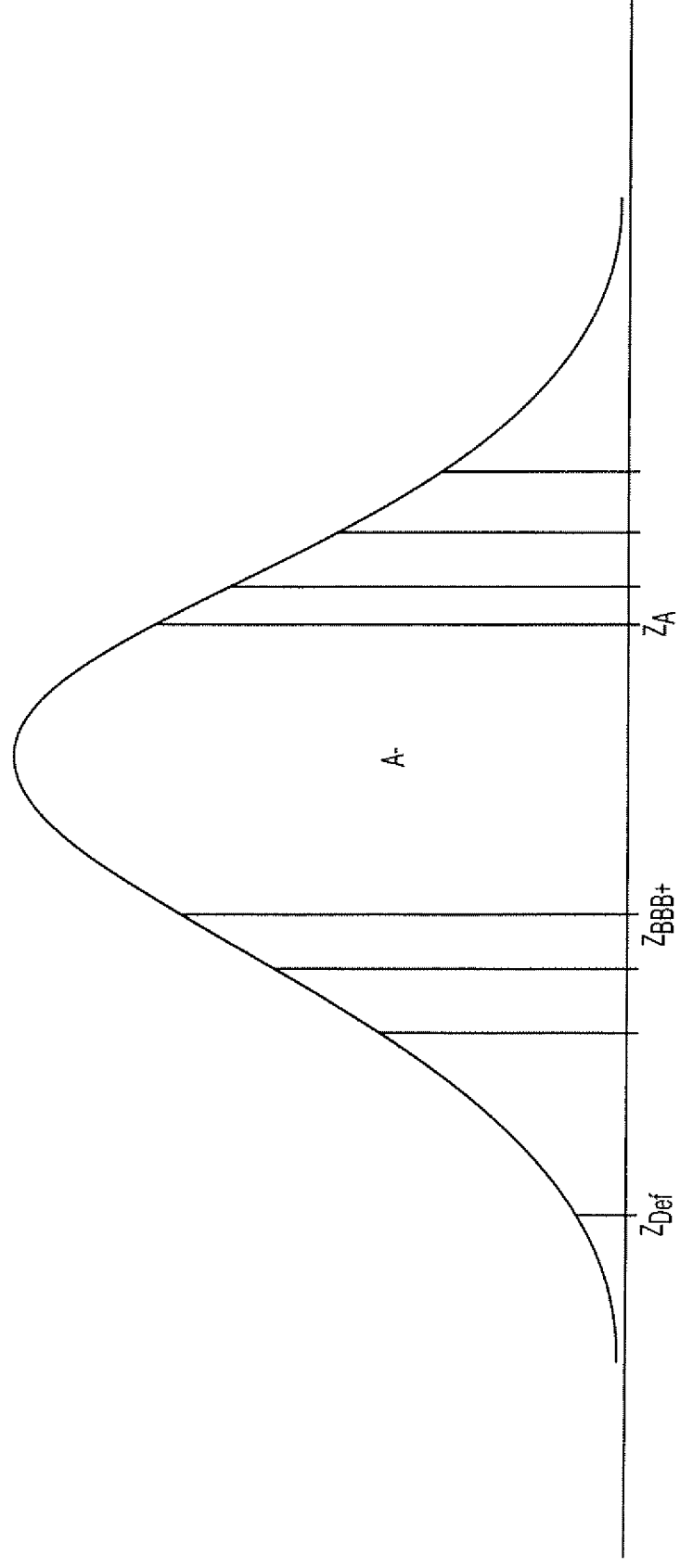


FIG. 12

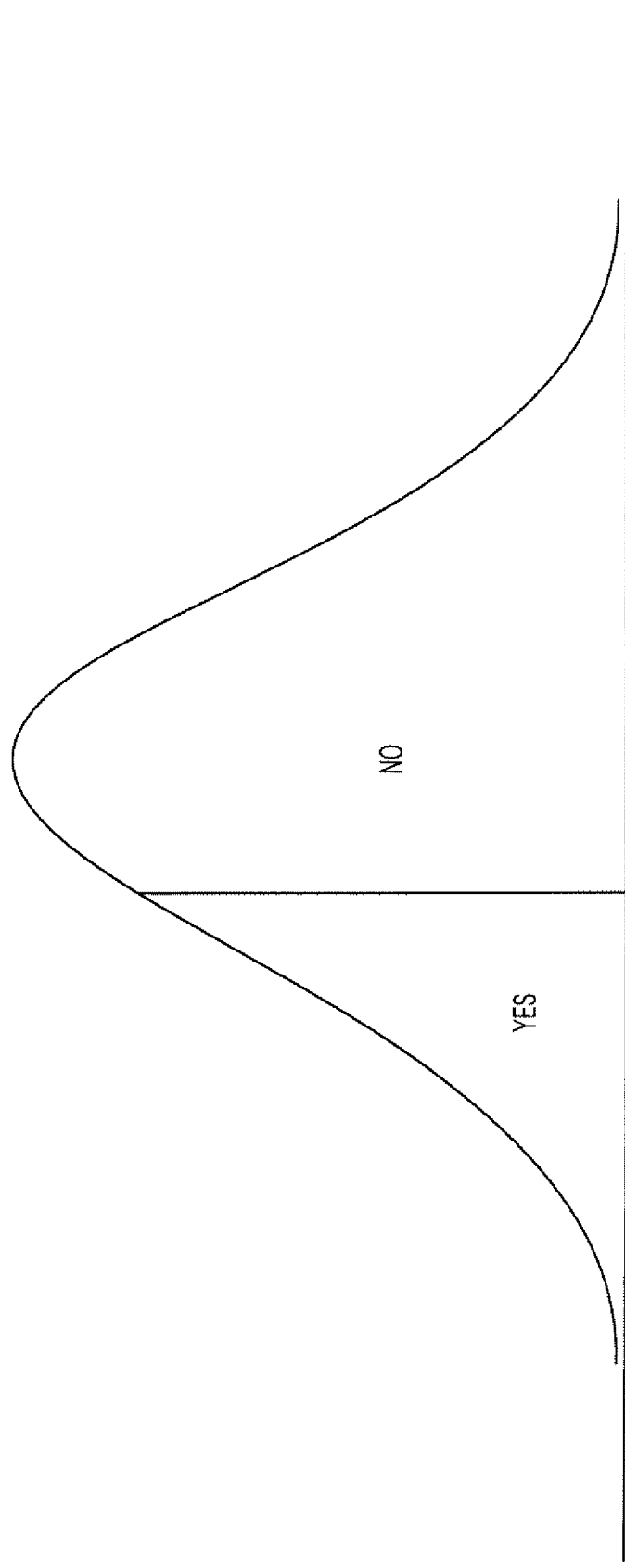


FIG. 13

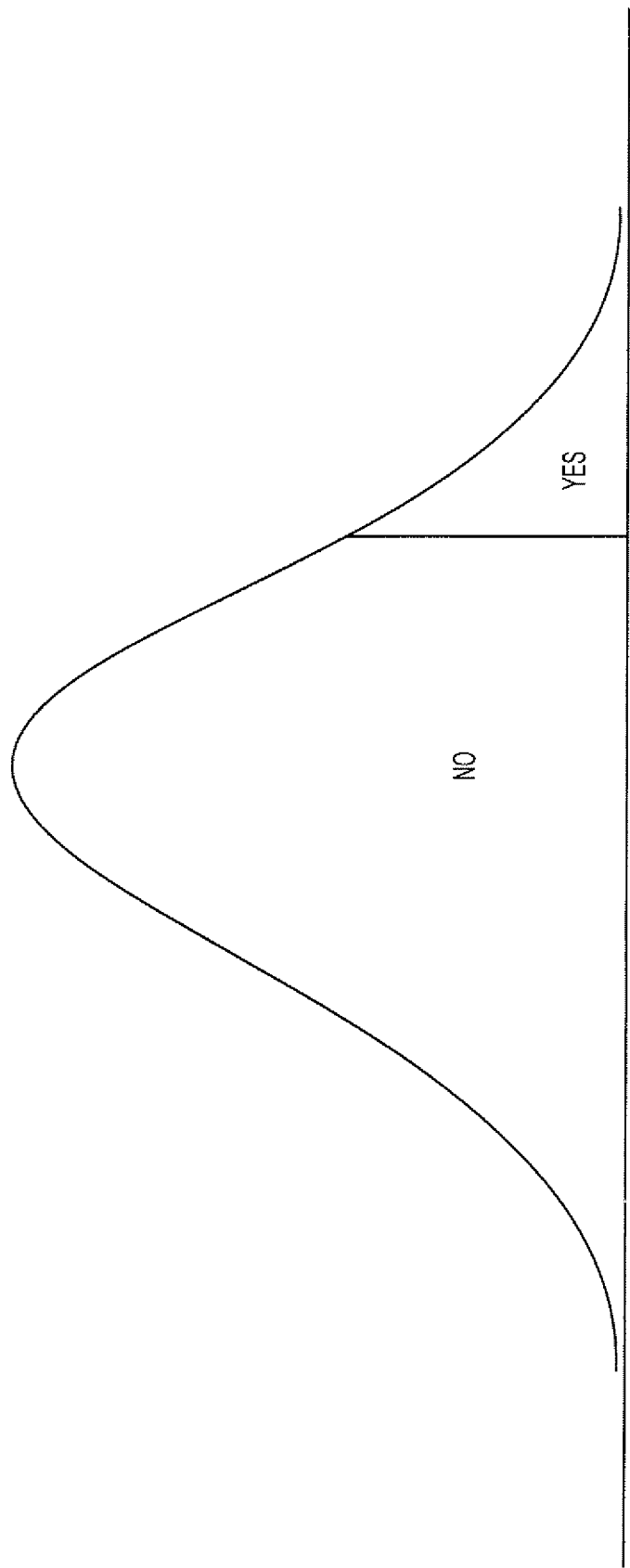


FIG. 14

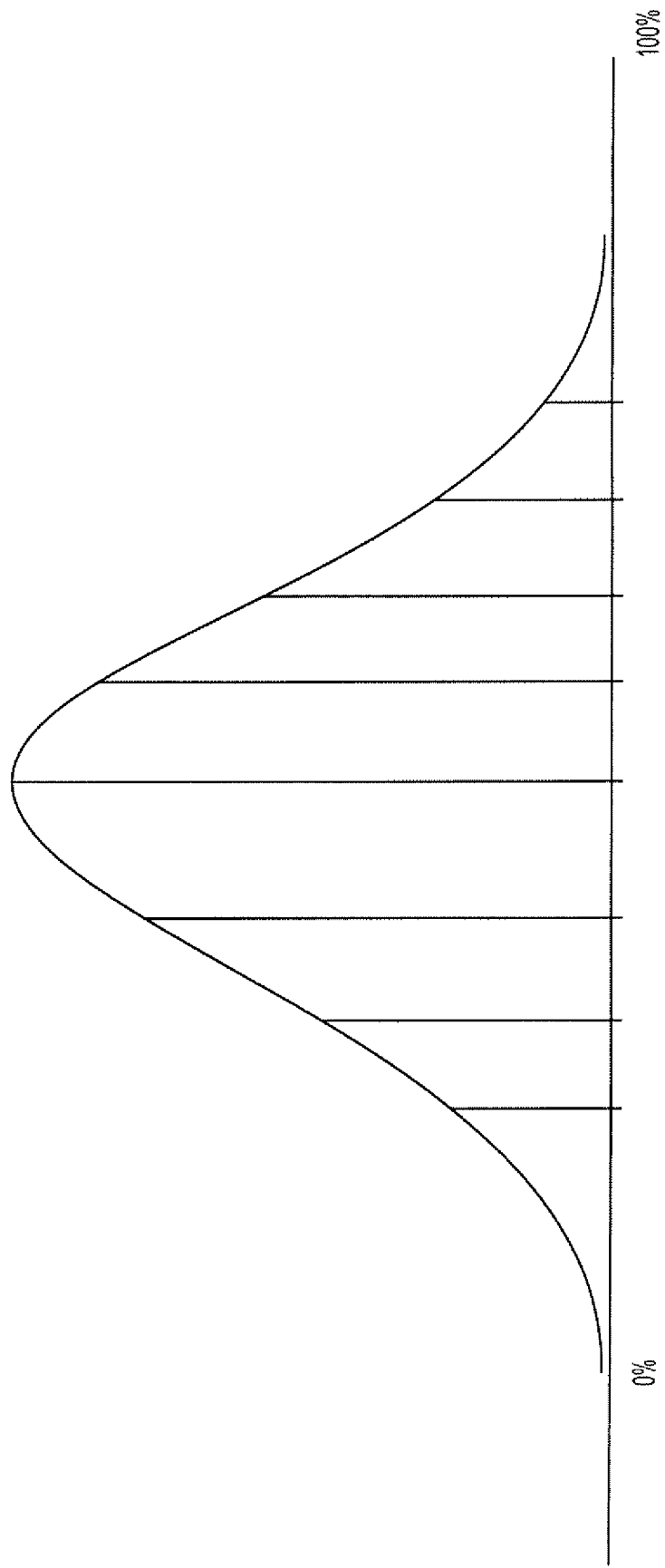


FIG. 15

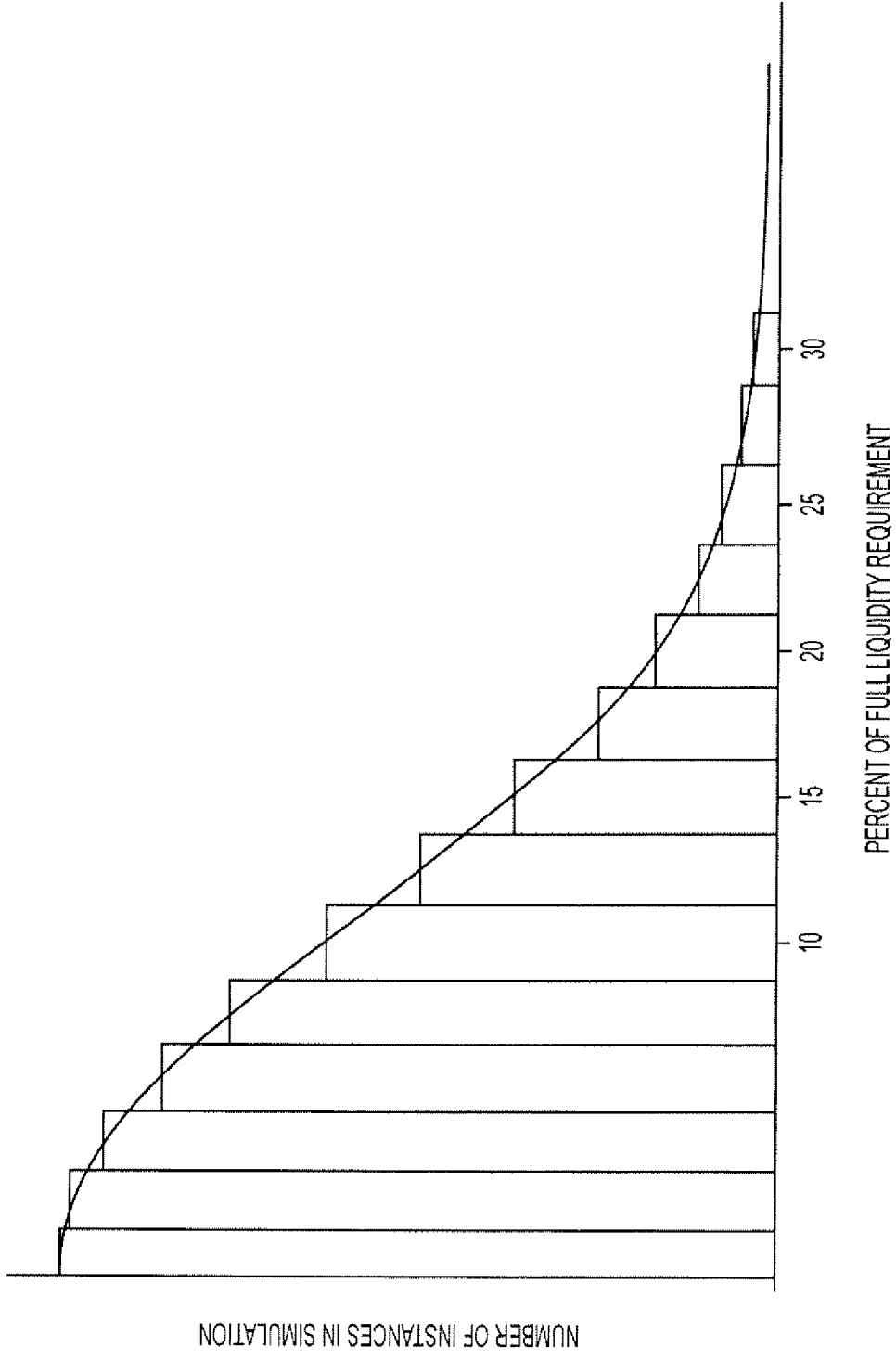


FIG. 16A

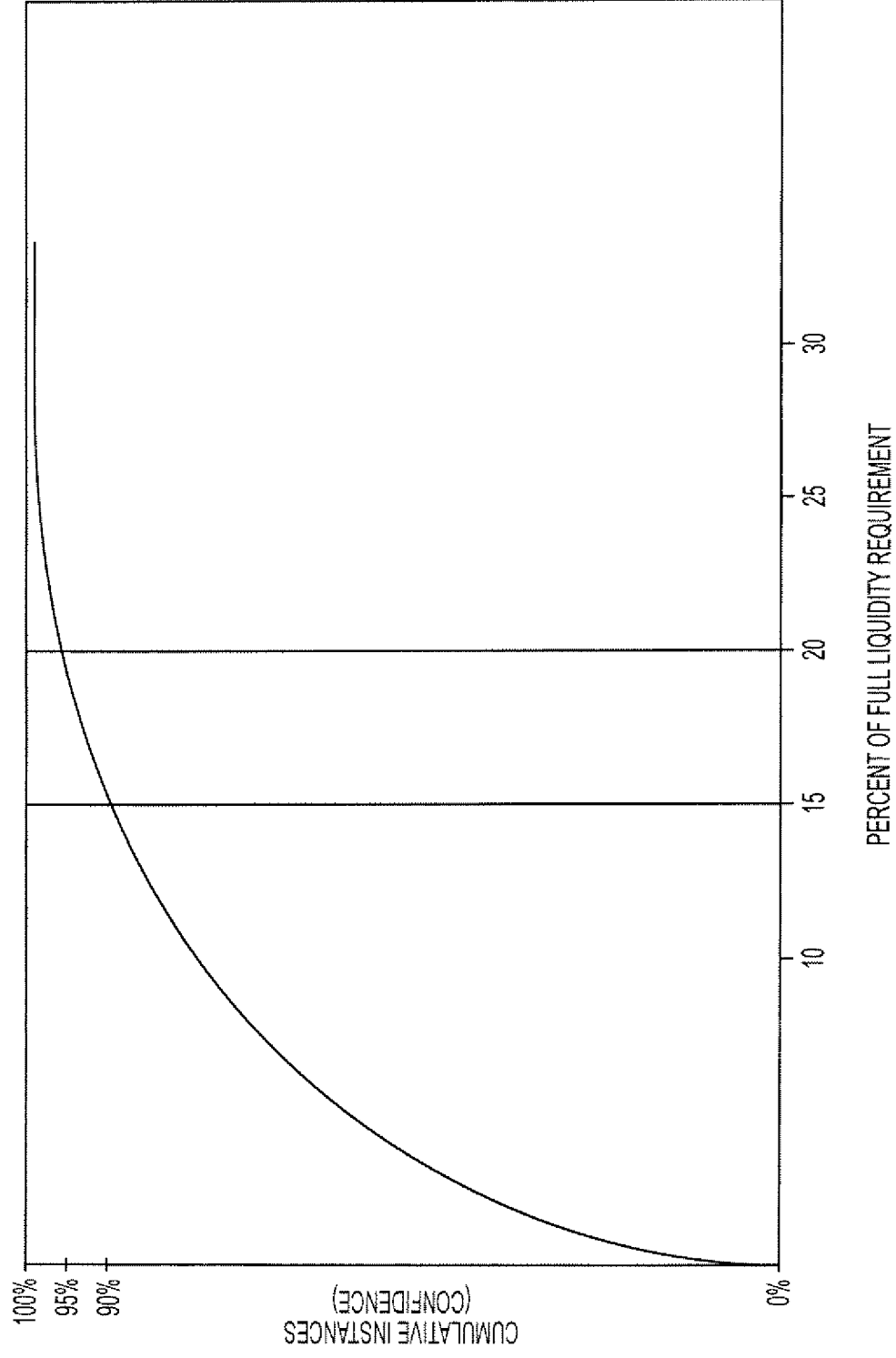


FIG. 16B

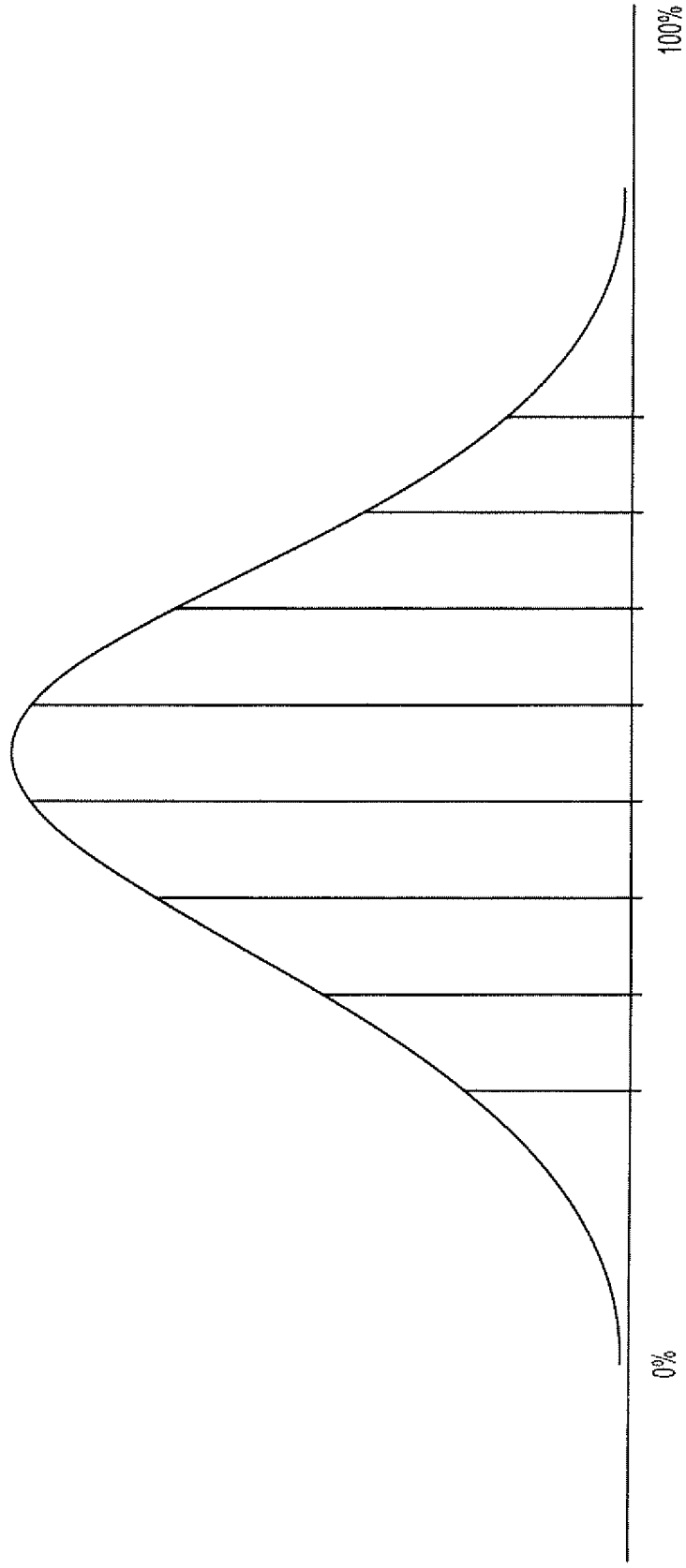


FIG. 17

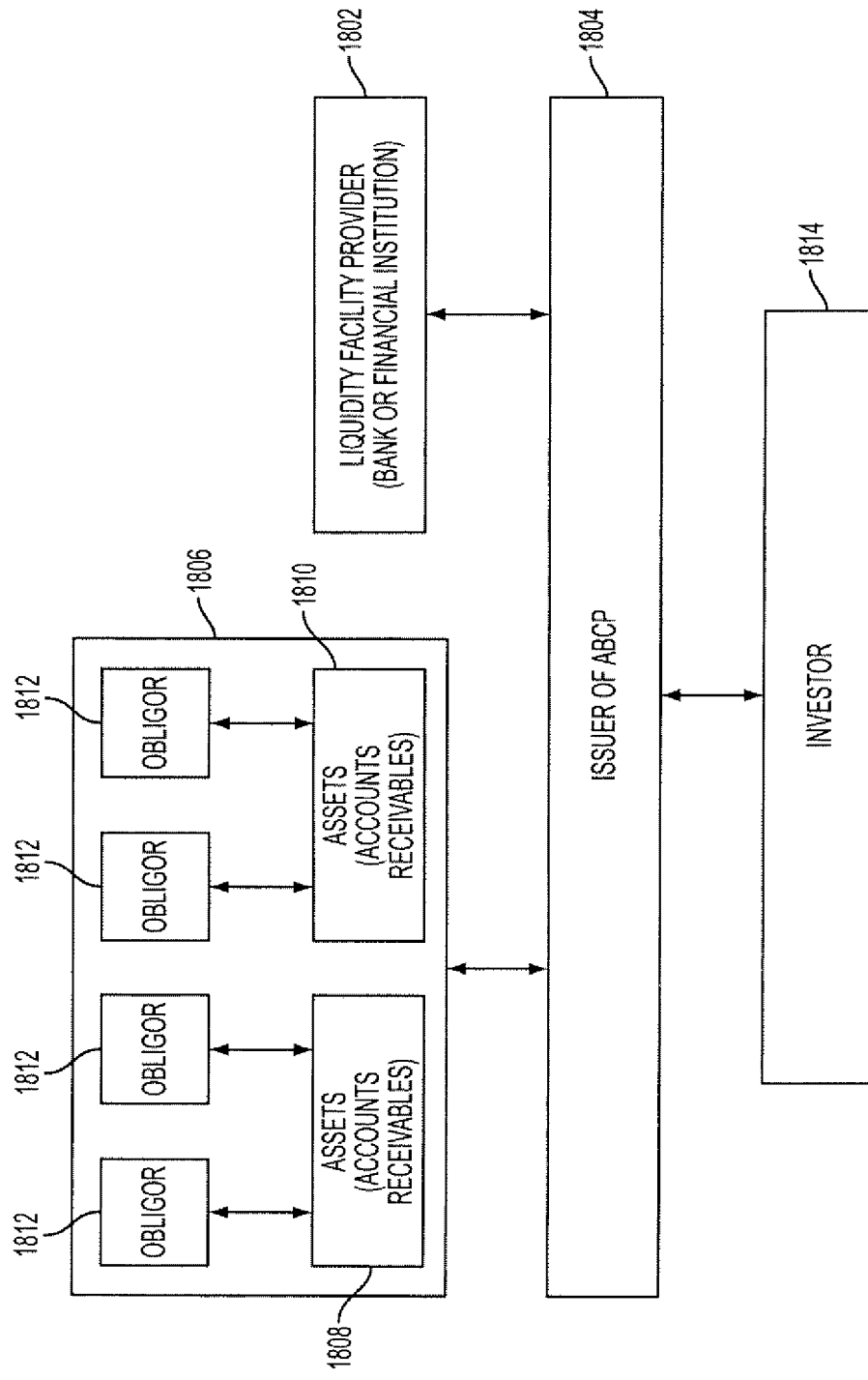


FIG. 18
PRIOR ART